Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		ription: IP Number: 1 Date: 1 April 15, 1998 April 15, 1998 July 15, 1998 April 15, 2028		3-7/8% 30-Year TIPS TIPS of April 2029 912810FH6 April 15, 1999 April 15, 1999 October 15, 1999 October 16, 2000 April 15, 2029 164.39333	3-3/8% 30-1/2-Year TIPS TIPS of April 2032 912810FQ6 October 15, 2001 October 15, 2001 April 15, 2032 177.50000	2-3/8% 20-1/2-Year TIPS TIPS of January 202 912810FR4 July 15, 2004 July 30, 2004 January 31, 2005 July 29, 2005 January 15, 2025 188.49677	
Date	e		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2022	277.94800	1.71849	1.69075	1.56590	1.47455
February	2	2022	277.97850	1.71868	1.69094	1.56608	1.47471
February	3	2022	278.00900	1.71886	1.69112	1.56625	1.47487
February	4	2022	278.03950	1.71905	1.69131	1.56642	1.47504
February	5	2022	278.07000	1.71924	1.69149	1.56659	1.47520
February	6	2022	278.10050	1.71943	1.69168	1.56676	1.47536
February	7	2022	278.13100	1.71962	1.69186	1.56694	1.47552
February	8	2022	278.16150	1.71981	1.69205	1.56711	1.47568
February	9	2022	278.19200	1.72000	1.69223	1.56728	1.47584
February	10	2022	278.22250	1.72018	1.69242	1.56745	1.47601
February	11	2022	278.25300	1.72037	1.69261	1.56762	1.47617
February	12	2022	278.28350	1.72056	1.69279	1.56779	1.47633
February	13	2022	278.31400	1.72075	1.69298	1.56797	1.47649
February	14	2022	278.34450	1.72073	1.69316	1.56814	1.47665
February	15	2022	278.37500	1.72094	1.69335	1.56831	1.47682
February	16	2022	278.40550	1.72113	1.69353	1.56848	1.47698
February	17	2022	278.43600	1.72152	1.69372	1.56865	1.47098
February	18	2022	278.46650	1.72169	1.69390	1.56883	1.47714
•							
February	19 20	2022 2022	278.49700 278.52750	1.72188 1.72207	1.69409 1.69427	1.56900 1.56917	1.47746 1.47762
February		2022					1.47762
February	21 22	2022	278.55800 278.58850	1.72226	1.69446	1.56934	
February				1.72245	1.69465	1.56951	1.47795
February	23	2022	278.61900	1.72264	1.69483	1.56968	1.47811
February	24	2022	278.64950	1.72282	1.69502	1.56986	1.47827
February	25	2022	278.68000	1.72301	1.69520	1.57003	1.47843
February	26	2022	278.71050	1.72320	1.69539	1.57020	1.47860
February	27	2022	278.74100	1.72339	1.69557	1.57037	1.47876
February	28	2022	278.77150	1.72358	1.69576	1.57054	1.47892
CPI-U (N	(SA) for:		October 2021	276.589	November 2021 277	7.948 Decembe	er 2021 278.802

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		2% 20-Year TIPS TIPS of January 2026 912810FS2 January 15, 2006 January 31, 2006 July 31, 2006 January 15, 2026 198.47742	2-3/8% 20-Year TIPS TIPS of January 2027 912810PS1 January 15, 2007 January 31, 2007 July 31, 2007 January 15, 2027 201.66452	1-3/4% 20-Year TIPS TIPS of January 2028 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008 January 15, 2028 209.49645	2-1/2% 20-Year TH TIPS of January 20: 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009 January 15, 2029 214.69971		
Date	e		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
F-1	1	2022	277.04800	1 40040	1 27927	1 22/74	1 20450
February	1	2022	277.94800	1.40040	1.37827	1.32674	1.29459
February	2 3	2022	277.97850	1.40055	1.37842	1.32689	1.29473 1.29487
February	3 4	2022 2022	278.00900 278.03950	1.40071 1.40086	1.37857 1.37872	1.32703 1.32718	1.29487
February							
February	5	2022	278.07000	1.40102	1.37887	1.32733	1.29516
February	6	2022	278.10050	1.40117	1.37903	1.32747	1.29530
February	7	2022	278.13100	1.40132	1.37918	1.32762	1.29544
February	8	2022	278.16150	1.40148	1.37933	1.32776	1.29558
February	9	2022	278.19200	1.40163	1.37948	1.32791	1.29573
February	10	2022	278.22250	1.40178	1.37963	1.32805	1.29587
February	11	2022	278.25300	1.40194	1.37978	1.32820	1.29601
February	12	2022	278.28350	1.40209	1.37993	1.32834	1.29615
February	13	2022	278.31400	1.40225	1.38008	1.32849	1.29629
February	14	2022	278.34450	1.40240	1.38024	1.32864	1.29644
February	15	2022	278.37500	1.40255	1.38039	1.32878	1.29658
February	16	2022	278.40550	1.40271	1.38054	1.32893	1.29672
February	17	2022	278.43600	1.40286	1.38069	1.32907	1.29686
February	18	2022	278.46650	1.40301	1.38084	1.32922	1.29700
February	19	2022	278.49700	1.40317	1.38099	1.32936	1.29715
February	20	2022	278.52750	1.40332	1.38114	1.32951	1.29729
February	21	2022	278.55800	1.40347	1.38129	1.32965	1.29743
February	22	2022	278.58850	1.40363	1.38145	1.32980	1.29757
February	23	2022	278.61900	1.40378	1.38160	1.32995	1.29771
February	24	2022	278.64950	1.40394	1.38175	1.33009	1.29786
February	25	2022	278.68000	1.40409	1.38190	1.33024	1.29800
February	26	2022	278.71050	1.40424	1.38205	1.33038	1.29814
February	27	2022	278.74100	1.40440	1.38220	1.33053	1.29828
February	28	2022	278.77150	1.40455	1.38235	1.33067	1.29843
			l L			.1	<u> </u>

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			tion: Number: Number: Plate: I Issue Date: Pale: Pale: Pale: Pale: Pebruary 15, 2010 Pebruary 26, 2010 Pebruary 28, 2 August 31, 2010 Pebruary 28, 2 June 30, 2011 October 31, 20 Pebruary 15, 2040		February 15, 2011 February 28, 2011 June 30, 2011 October 31, 2011 February 15, 2041	0-3/4% 30-Year TIPS TIPS of February 2042 912810QV3 February 15, 2012 February 29, 2012 June 29, 2012 October 31, 2012 February 15, 2042 225.96062	0-1/8% 10-Year TIPS Series D-2022 912828TE0 July 15, 2012 July 31, 2012 September 28, 2012 November 30, 2012 July 15, 2022 229.96306
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2022	277.94800	1.28597	1.26922	1.23007	1.20866
February	2	2022	277.97850	1.28611	1.26936	1.23021	1.20880
February	3	2022	278.00900	1.28625	1.26950	1.23021	1.20893
February	4	2022	278.03950	1.28639	1.26964	1.23048	1.20906
February	5	2022	278.07000	1.28653	1.26978	1.23061	1.20919
February	6	2022	278.10050	1.28667	1.26992	1.23075	1.20933
February	7	2022	278.13100	1.28681	1.27006	1.23088	1.20946
February	8	2022	278.16150	1.28695	1.27020	1.23102	1.20959
February	9	2022	278.19200	1.28709	1.27034	1.23115	1.20972
February	10	2022	278.22250	1.28724	1.27047	1.23129	1.20986
February	11	2022	278.25300	1.28738	1.27047	1.23142	1.20999
February	12	2022	278.28350	1.28752	1.27075	1.23156	1.21012
February	13	2022	278.31400	1.28766	1.27089	1.23169	1.21012
February	14	2022	278.34450	1.28780	1.27103	1.23183	1.21020
February	15	2022	278.37500	1.28794	1.27117	1.23196	1.21052
February	16	2022	278.40550	1.28808	1.27131	1.23210	1.21052
February	17	2022	278.43600	1.28822	1.27145	1.23223	1.21079
February	18	2022	278.46650	1.28836	1.27159	1.23237	1.21079
February	19	2022	278.49700	1.28851	1.27173	1.23250	1.21105
February	20	2022	278.52750	1.28865	1.27187	1.23264	1.21118
February	21	2022	278.55800	1.28879	1.27201	1.23277	1.21113
February	22	2022	278.58850	1.28893	1.27215	1.23291	1.21145
February	23	2022	278.61900	1.28907	1.27229	1.23304	1.21158
February	24	2022	278.64950	1.28921	1.27242	1.23318	1.21171
February	25	2022	278.68000	1.28935	1.27256	1.23331	1.21171
February	26	2022	278.71050	1.28949	1.27270	1.23345	1.21198
February	27	2022	278.74100	1.28963	1.27284	1.23358	1.21211
February	28	2022	278.77150	1.28978	1.27298	1.23372	1.21224
CPI-U (1	NCA) form		October 2021	276.589	November 2021 277.9	48 December	2021 278.802

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date:				0-1/8% 10-Year TIPS Series A-2023 912828UH1 January 15, 2013 January 31, 2013 March 28, 2013 May 31, 2013 January 15, 2023	0-5/8% 30-Year TIPS TIPS of February 2043 912810RA8 February 15, 2013 February 28, 2013 June 28, 2013 October 31, 2013 February 15, 2043	0-3/8% 10-Year TIPS Series D-2023 912828VM9 July 15, 2013 July 31, 2013 September 30, 2013 November 29, 2013 July 15, 2023	0-5/8% 10-Year TIF Series A-2024 912828B25 January 15, 2014 January 31, 2014 March 31, 2014 May 30, 2014 January 15, 2024
Ref CPI on Da	ted Date:			230.82203	229.91100	232.71797	233.33058
Dat	e		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2022	277.94800	1.20417	1.20894	1.19436	1.19122
February	2	2022	277.97850	1.20430	1.20907	1.19449	1.19135
February	3	2022	278.00900	1.20443	1.20920	1.19462	1.19148
February	4	2022	278.03950	1.20456	1.20934	1.19475	1.19161
February	5	2022	278.07000	1.20469	1.20947	1.19488	1.19174
February	6	2022	278.10050	1.20483	1.20960	1.19501	1.19187
February	7	2022	278.13100	1.20496	1.20973	1.19514	1.19200
February	8	2022	278.16150	1.20509	1.20987	1.19527	1.19213
February	9	2022	278.19200	1.20522	1.21000	1.19540	1.19227
February	10	2022	278.22250	1.20536	1.21013	1.19554	1.19240
February	11	2022	278.25300	1.20549	1.21026	1.19567	1.19253
February	12	2022	278.28350	1.20562	1.21040	1.19580	1.19266
February	13	2022	278.31400	1.20575	1.21053	1.19593	1.19279
February	14	2022	278.34450	1.20588	1.21066	1.19606	1.19292
February	15	2022	278.37500	1.20602	1.21079	1.19619	1.19305
February	16	2022	278.40550	1.20615	1.21093	1.19632	1.19318
February	17	2022	278.43600	1.20628	1.21106	1.19645	1.19331
February	18	2022	278.46650	1.20641	1.21119	1.19658	1.19344
February	19	2022	278.49700	1.20654	1.21133	1.19671	1.19357
February	20	2022	278.52750	1.20668	1.21146	1.19685	1.19370
February	21	2022	278.55800	1.20681	1.21159	1.19698	1.19383
February	22	2022	278.58850	1.20694	1.21172	1.19711	1.19396
February	23	2022	278.61900	1.20707	1.21186	1.19724	1.19410
February	24	2022	278.64950	1.20720	1.21199	1.19737	1.19423
February	25	2022	278.68000	1.20734	1.21212	1.19750	1.19436
February	26	2022	278.71050	1.20747	1.21225	1.19763	1.19449
February	27	2022	278.74100	1.20760	1.21239	1.19776	1.19462
February	28	2022	278.77150	1.20773	1.21252	1.19789	1.19475
	ISA) for:		October 2021	276,589	November 2021 277.9	48 Decembe	r 2021 278.802

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			on: TTPS of February 2044 912810RF7 912828WU0 stee: February 15, 2014 July 15, 2014 July 31, 2014 June 30, 2014 October 31, 2014 Date: February 15, 2044 July 15, 2024 February 15, 2044 July 15, 2024		912828WU0 July 15, 2014 July 31, 2014 September 30, 2014 November 28, 2014 July 15, 2024	0-1/4% 10-Year TIPS Series A-2025 912828H45 January 15, 2015 January 30, 2015 March 31, 2015 May 29, 2015 January 15, 2025 236.85403	0-3/4% 30-Year TIPS TIPS of February 2045 912810RL4 February 15, 2015 February 27, 2015 June 30, 2015 October 30, 2015 February 15, 2045 235.48150
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
		2022	277 0 4000	4.400.54	4.45055	1.15050	4.40004
February	1	2022	277.94800	1.19261	1.17057	1.17350	1.18034
February	2	2022	277.97850	1.19274	1.17070	1.17363	1.18047
February	3	2022	278.00900	1.19287	1.17083	1.17376	1.18060
February	4	2022	278.03950	1.19300	1.17096	1.17389	1.18073
February	5	2022	278.07000	1.19313	1.17109	1.17401	1.18086
February	6	2022	278.10050	1.19326	1.17122	1.17414	1.18099
February	7	2022	278.13100	1.19339	1.17134	1.17427	1.18112
February	8	2022	278.16150	1.19352	1.17147	1.17440	1.18125
February	9	2022	278.19200	1.19365	1.17160	1.17453	1.18138
February	10	2022	278.22250	1.19379	1.17173	1.17466	1.18150
February	11	2022	278.25300	1.19392	1.17186	1.17479	1.18163
February	12	2022	278.28350	1.19405	1.17199	1.17492	1.18176
February	13	2022	278.31400	1.19418	1.17212	1.17504	1.18189
February	14	2022	278.34450	1.19431	1.17224	1.17517	1.18202
February	15	2022	278.37500	1.19444	1.17237	1.17530	1.18215
February	16	2022	278.40550	1.19457	1.17250	1.17543	1.18228
February	17	2022	278.43600	1.19470	1.17263	1.17556	1.18241
February	18	2022	278.46650	1.19483	1.17276	1.17569	1.18254
February	19	2022	278.49700	1.19496	1.17289	1.17582	1.18267
February	20	2022	278.52750	1.19509	1.17301	1.17595	1.18280
February	21	2022	278.55800	1.19523	1.17314	1.17607	1.18293
February	22	2022	278.58850	1.19536	1.17327	1.17620	1.18306
February	23	2022	278.61900	1.19549	1.17340	1.17633	1.18319
February	24	2022	278.64950	1.19562	1.17353	1.17646	1.18332
February	25	2022	278.68000	1.19575	1.17366	1.17659	1.18345
February	26	2022	278.71050	1.19588	1.17379	1.17672	1.18358
February	27	2022	278.74100	1.19601	1.17391	1.17685	1.18371
February	28	2022	278.77150	1.19614	1.17404	1.17698	1.18384
CPI-U	NSA) for:		October 2021	276.589	November 2021 277.	948 Decembe	r 2021 278.802

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				July 15, 2015 July 31, 2015 January 15, 2016 January 29, 2016 September 30, 2015 November 30, 2015 May 31, 2016 July 15, 2025 January 15, 2026		1% 30-Year TIPS TIPS of February 2046 912810RR1 February 15, 2016 February 29, 2016 June 30, 2016 October 31, 2016 February 15, 2046 236.94448	0-1/8% 10-Year TIPS Series D-2026 912828S50 July 15, 2016 July 29, 2016 September 30, 2016 November 30, 2016 July 15, 2026 239.70132
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2022	277.94800	1.17207	1.16976	1.17305	1.15956
February	2	2022	277.97850	1.17219	1.16989	1.17318	1.15969
February	3	2022	278.00900	1.17232	1.17002	1.17331	1.15981
February	4	2022	278.03950	1.17245	1.17014	1.17344	1.15994
February	5	2022	278.07000	1.17258	1.17027	1.17357	1.16007
February	6	2022	278.10050	1.17271	1.17040	1.17369	1.16020
February	7	2022	278.13100	1.17284	1.17053	1.17382	1.16032
February	8	2022	278.16150	1.17297	1.17066	1.17395	1.16045
February	9	2022	278.19200	1.17309	1.17079	1.17408	1.16058
February	10	2022	278.22250	1.17322	1.17091	1.17421	1.16070
February	11	2022	278.25300	1.17335	1.17104	1.17434	1.16083
February	12	2022	278.28350	1.17348	1.17117	1.17447	1.16096
February	13	2022	278.31400	1.17361	1.17130	1.17460	1.16109
February	14	2022	278.34450	1.17374	1.17143	1.17472	1.16121
February	15	2022	278.37500	1.17387	1.17156	1.17485	1.16134
February	16	2022	278.40550	1.17400	1.17168	1.17498	1.16147
February	17	2022	278.43600	1.17412	1.17181	1.17511	1.16160
February	18	2022	278.46650	1.17425	1.17194	1.17524	1.16172
February	19	2022	278.49700	1.17438	1.17207	1.17537	1.16185
February	20	2022	278.52750	1.17451	1.17220	1.17550	1.16198
February	21	2022	278.55800	1.17464	1.17233	1.17563	1.16210
February	22	2022	278.58850	1.17477	1.17245	1.17575	1.16223
February	23	2022	278.61900	1.17490	1.17258	1.17588	1.16236
February	24	2022	278.64950	1.17502	1.17271	1.17601	1.16249
February	25	2022	278.68000	1.17515	1.17284	1.17614	1.16261
February	26	2022	278.71050	1.17528	1.17297	1.17627	1.16274
February	27	2022	278.74100	1.17541	1.17310	1.17640	1.16287
February	28	2022	278.77150	1.17554	1.17322	1.17653	1.16300
CDLUA	NSA) for:		October 2021	276,589	November 2021 277	7.948 Decembe	r 2021 278.802

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				number: 912828V49 912810RV te: January 15, 2017 February Issue Date: January 31, 2017 February Il Issue Date(s): March 31, 2017 June 30, 2 May 31, 2017 October 3 Date: January 15, 2027 February		0-1/8% 5-Year TIPS Series X-2022 912828X39 April 15, 2017 April 28, 2017 August 31, 2017 December 29, 2017 April 15, 2022 243,19553	0-3/8% 10-Year TIPS Series D-2027 9128282L3 July 15, 2017 July 31, 2017 September 29, 2017 November 30, 2017 July 15, 2027 244.61839
Ref CPI on Da			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
Dat			Kei Ci i	Illuca Katio	muex Katio	muex Ratio	Inuex Ratio
February	1	2022	277.94800	1.15064	1.15144	1.14290	1.13625
February	2	2022	277.97850	1.15077	1.15156	1.14302	1.13638
February	3	2022	278.00900	1.15089	1.15169	1.14315	1.13650
February	4	2022	278.03950	1.15102	1.15181	1.14328	1.13663
February	5	2022	278.07000	1.15115	1.15194	1.14340	1.13675
February	6	2022	278.10050	1.15127	1.15207	1.14353	1.13687
February	7	2022	278.13100	1.15140	1.15219	1.14365	1.13700
February	8	2022	278.16150	1.15153	1.15232	1.14378	1.13712
February	9	2022	278.19200	1.15165	1.15245	1.14390	1.13725
February	10	2022	278.22250	1.15178	1.15257	1.14403	1.13737
February	11	2022	278.25300	1.15190	1.15270	1.14415	1.13750
February	12	2022	278.28350	1.15203	1.15283	1.14428	1.13762
February	13	2022	278.31400	1.15216	1.15295	1.14440	1.13775
February	14	2022	278.34450	1.15228	1.15308	1.14453	1.13787
February	15	2022	278.37500	1.15241	1.15320	1.14466	1.13800
February	16	2022	278.40550	1.15254	1.15333	1.14478	1.13812
February	17	2022	278.43600	1.15266	1.15346	1.14491	1.13825
February	18	2022	278.46650	1.15279	1.15358	1.14503	1.13837
February	19	2022	278.49700	1.15291	1.15371	1.14516	1.13850
February	20	2022	278.52750	1.15304	1.15384	1.14528	1.13862
February	21	2022	278.55800	1.15317	1.15396	1.14541	1.13875
February	22	2022	278.58850	1.15329	1.15409	1.14553	1.13887
February	23	2022	278.61900	1.15342	1.15422	1.14566	1.13899
February	24	2022	278.64950	1.15355	1.15434	1.14578	1.13912
February	25	2022	278.68000	1.15367	1.15447	1.14591	1.13924
February	26	2022	278.71050	1.15380	1.15459	1.14603	1.13937
February	27	2022	278.74100	1.15392	1.15472	1.14616	1.13949
February	28	2022	278.77150	1.15405	1.15485	1.14629	1.13962
	ISA) for:		October 2021	276,589	November 2021 277.9	48 Decembe	r 2021 278.802

Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date:		Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date:		Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date:		CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):		0-1/2% 10-Year TIPS Series A-2028 9128283R9 January 15, 2018 January 31, 2018 March 29, 2018 May 31, 2018 January 15, 2028	1% 30-Year TIPS TIPS of February 2048 912810SB5 February 15, 2018 February 28, 2018 June 29, 2018 October 31, 2018 February 15, 2048	0-5/8% 5-Year TIPS Series X-2023 9128284H0 April 15, 2018 April 30, 2018 August 31, 2018 December 31, 2018	0-3/4% 10-Year TIP: Series D-2028 912828Y38 July 15, 2018 July 31, 2018 September 28, 2018 November 30, 2018 July 15, 2028
Ref CPI on Da	ted Date:			246.66571	246.59650	248.39153	251.01658				
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio				
February	1	2022	277.94800	1.12682	1.12714	1.11899	1.10729				
February	2	2022	277.97850	1.12694	1.12726	1.11911	1.10741				
February	3	2022	278.00900	1.12707	1.12738	1.11924	1.10753				
February	4	2022	278.03950	1.12719	1.12751	1.11936	1.10765				
February	5	2022	278.07000	1.12732	1.12763	1.11948	1.10778				
February	6	2022	278.10050	1.12744	1.12776	1.11961	1.10790				
February	7	2022	278.13100	1.12756	1.12788	1.11973	1.10802				
February	8	2022	278.16150	1.12769	1.12800	1.11985	1.10814				
February	9	2022	278.19200	1.12781	1.12813	1.11997	1.10826				
February	10	2022	278.22250	1.12793	1.12825	1.12010	1.10838				
February	11	2022	278.25300	1.12806	1.12837	1.12022	1.10850				
February	12	2022	278.28350	1.12818	1.12850	1.12034	1.10863				
February	13	2022	278.31400	1.12830	1.12862	1.12046	1.10875				
February	14	2022	278.34450	1.12843	1.12874	1.12059	1.10887				
February	15	2022	278.37500	1.12855	1.12887	1.12071	1.10899				
February	16	2022	278.40550	1.12868	1.12899	1.12083	1.10911				
February	17	2022	278.43600	1.12880	1.12912	1.12096	1.10923				
February	18	2022	278.46650	1.12892	1.12924	1.12108	1.10936				
February	19	2022	278.49700	1.12905	1.12936	1.12120	1.10948				
February	20	2022	278.52750	1.12917	1.12949	1.12132	1.10960				
February	21	2022	278.55800	1.12929	1.12961	1.12145	1.10972				
February	22	2022	278.58850	1.12942	1.12973	1.12157	1.10984				
February	23	2022	278.61900	1.12954	1.12986	1.12169	1.10996				
February	24	2022	278.64950	1.12966	1.12998	1.12182	1.11008				
February	25	2022	278.68000	1.12979	1.13011	1.12194	1.11021				
February	26	2022	278.71050	1.12991	1.13023	1.12206	1.11033				
February	27	2022	278.74100	1.13004	1.13035	1.12218	1.11045				
February	28	2022	278.77150	1.13016	1.13048	1.12231	1.11057				
CPI-U (N	TC A \ £		October 2021	276,589	November 2021 277.5	048 Decembe	r 2021 278.802				

Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date:			Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):				0-7/8% 10-Year TIPS Series A-2029 9128285W6 January 15, 2019 January 31, 2019 March 29, 2019 May 31, 2019 January 15, 2029	1% 30-Year TIPS TIPS of February 2049 912810SG4 February 15, 2019 February 28, 2019 August 30, 2019 February 15, 2049	0-1/2% 5-Year TIPS Series X-2024 9128286N5 April 15, 2019 April 30, 2019 June 28, 2019	0-1/4% 10-Year TII Series D-2029 9128287D6 July 15, 2019 July 31, 2019 September 30, 2019 November 29, 2019 July 15, 2029
Ref CPI on Da				252.50248	251.63550	252.20853	255.79368			
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio			
February	1	2022	277.94800	1.10077	1.10457	1.10206	1.08661			
February	2	2022	277.97850	1.10089	1.10469	1.10218	1.08673			
February	3	2022	278.00900	1.10101	1.10481	1.10230	1.08685			
February	4	2022	278.03950	1.10114	1.10493	1.10242	1.08697			
February	5	2022	278.07000	1.10126	1.10505	1.10254	1.08709			
February	6	2022	278.10050	1.10138	1.10517	1.10266	1.08721			
February	7	2022	278.13100	1.10150	1.10529	1.10278	1.08733			
February	8	2022	278.16150	1.10162	1.10541	1.10290	1.08744			
February	9	2022	278.19200	1.10174	1.10554	1.10302	1.08756			
February	10	2022	278.22250	1.10186	1.10566	1.10314	1.08768			
February	11	2022	278.25300	1.10198	1.10578	1.10327	1.08780			
February	12	2022	278.28350	1.10210	1.10590	1.10339	1.08792			
February	13	2022	278.31400	1.10222	1.10602	1.10351	1.08804			
February	14	2022	278.34450	1.10234	1.10614	1.10363	1.08816			
February	15	2022	278.37500	1.10246	1.10626	1.10375	1.08828			
February	16	2022	278.40550	1.10259	1.10638	1.10387	1.08840			
February	17	2022	278.43600	1.10271	1.10651	1.10399	1.08852			
February	18	2022	278.46650	1.10283	1.10663	1.10411	1.08864			
February	19	2022	278.49700	1.10295	1.10675	1.10423	1.08876			
February	20	2022	278.52750	1.10307	1.10687	1.10435	1.08888			
February	21	2022	278.55800	1.10319	1.10699	1.10447	1.08899			
February	22	2022	278.58850	1.10331	1.10711	1.10460	1.08911			
February	23	2022	278.61900	1.10343	1.10723	1.10472	1.08923			
February	24	2022	278.64950	1.10355	1.10735	1.10484	1.08935			
February	25	2022	278.68000	1.10367	1.10747	1.10496	1.08947			
February	26	2022	278.71050	1.10379	1.10760	1.10508	1.08959			
February	27	2022	278.74100	1.10391	1.10772	1.10520	1.08971			
February	28	2022	278.77150	1.10403	1.10784	1.10532	1.08983			
	NSA) for:		October 2021	276.589	November 2021 277.9	48 Decembe	r 2021 278.802			

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				iption: P Number: P Number: Date: P Series AE-2024 912828YL8 91282 October 15, 2019 October 31, 2019 December 31, 2019 May 2 Prity Date: October 15, 2024 Series AE-2024 91282 91282 Potable 15, 2019 Marcl May 2			0-1/8% 5-Year TH Series X-2025 912828ZJ2 April 15, 2020 April 30, 2020 June 30, 2020 July 13, 2020 April 15, 2025 258,30093
Dat			Ref CPI	Index Ratio	Index Ratio	257.09503 Index Ratio	Index Ratio
February	1	2022	277.94800	1.08334	1.08032	1.08111	1.07606
February	2	2022	277.97850	1.08346	1.08044	1.08123	1.07618
February	3	2022	278.00900	1.08358	1.08055	1.08135	1.07630
February	4	2022	278.03950	1.08370	1.08067	1.08147	1.07642
February	5	2022	278.07000	1.08382	1.08079	1.08158	1.07654
February	6	2022	278.10050	1.08394	1.08091	1.08170	1.07665
February	7	2022	278.13100	1.08406	1.08103	1.08182	1.07677
February	8	2022	278.16150	1.08418	1.08115	1.08194	1.07689
February	9	2022	278.19200	1.08429	1.08127	1.08206	1.07701
February	10	2022	278.22250	1.08441	1.08138	1.08218	1.07713
February	11	2022	278.25300	1.08453	1.08150	1.08230	1.07724
February	12	2022	278.28350	1.08465	1.08162	1.08241	1.07736
February	13	2022	278.31400	1.08477	1.08174	1.08253	1.07748
February	14	2022	278.34450	1.08489	1.08186	1.08265	1.07760
February	15	2022	278.37500	1.08501	1.08198	1.08277	1.07772
February	16	2022	278.40550	1.08513	1.08210	1.08289	1.07783
February	17	2022	278.43600	1.08524	1.08221	1.08301	1.07795
February	18	2022	278.46650	1.08536	1.08233	1.08313	1.07807
February	19	2022	278.49700	1.08548	1.08245	1.08325	1.07819
February	20	2022	278.52750	1.08560	1.08257	1.08336	1.07831
February	21	2022	278.55800	1.08572	1.08269	1.08348	1.07842
February	22	2022	278.58850	1.08584	1.08281	1.08360	1.07854
February	23	2022	278.61900	1.08596	1.08293	1.08372	1.07866
February	24	2022	278.64950	1.08608	1.08304	1.08384	1.07878
February	25	2022	278.68000	1.08620	1.08316	1.08396	1.07890
February	26	2022	278.71050	1.08631	1.08328	1.08408	1.07901
February	27	2022	278.74100	1.08643	1.08340	1.08419	1.07913
February	28	2022	278.77150	1.08655	1.08352	1.08431	1.07925
	NSA) for:		October 2021	276,589	November 2021 277.	948 December	r 2021 278.802

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-1/8% 10-Year TIPS Series D-2030 912828ZZ6 July 15, 2020 July 31, 2020 September 30, 2020 November 30, 2020	0-1/8% 5-Year TIPS Series AE-2025 91282CAQ4 October 15, 2020 October 30, 2020 December 31, 2020	S 0-1/8% 10-Year TIPS Series A-2031 91282CBF7 January 15, 2021 January 29, 2021 March 31, 2021 May 28, 2021	0-1/8% 30-Year TIPS TIPS of February 205 912810SV1 February 15, 2021 February 26, 2021 August 31, 2021	
Maturity Date Ref CPI on Da				July 15, 2030 256.39126	October 15, 2025 259.46997	January 15, 2031 260.31619	February 15, 2051 260.35150
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2022	277.94800	1.08408	1.07121	1.06773	1.06759
February	2	2022	277.97850	1.08420	1.07133	1.06785	1.06770
February	3	2022	278.00900	1.08432	1.07145	1.06797	1.06782
February	4	2022	278.03950	1.08443	1.07157	1.06808	1.06794
February	5	2022	278.07000	1.08455	1.07168	1.06820	1.06806
February	6	2022	278.10050	1.08467	1.07180	1.06832	1.06817
February	7	2022	278.13100	1.08479	1.07192	1.06844	1.06829
February	8	2022	278.16150	1.08491	1.07204	1.06855	1.06841
February	9	2022	278.19200	1.08503	1.07215	1.06867	1.06852
February	10	2022	278.22250	1.08515	1.07227	1.06879	1.06864
February	11	2022	278.25300	1.08527	1.07239	1.06890	1.06876
February	12	2022	278.28350	1.08539	1.07251	1.06902	1.06888
February	13	2022	278.31400	1.08551	1.07263	1.06914	1.06899
February	14	2022	278.34450	1.08562	1.07274	1.06926	1.06911
February	15	2022	278.37500	1.08574	1.07286	1.06937	1.06923
February	16	2022	278.40550	1.08586	1.07298	1.06949	1.06934
February	17	2022	278.43600	1.08598	1.07310	1.06961	1.06946
February	18	2022	278.46650	1.08610	1.07321	1.06972	1.06958
February	19	2022	278.49700	1.08622	1.07333	1.06984	1.06970
February	20	2022	278.52750	1.08634	1.07345	1.06996	1.06981
February	21	2022	278.55800	1.08646	1.07357	1.07008	1.06993
February	22	2022	278.58850	1.08658	1.07368	1.07019	1.07005
February	23	2022	278.61900	1.08669	1.07380	1.07031	1.07016
February	24	2022	278.64950	1.08681	1.07392	1.07043	1.07028
February	25	2022	278.68000	1.08693	1.07404	1.07054	1.07040
February	26	2022	278.71050	1.08705	1.07415	1.07066	1.07052
February	27	2022	278.74100	1.08717	1.07427	1.07078	1.07063
February	28	2022	278.77150	1.08729	1.07439	1.07090	1.07075
CPI-U (N	NSA) for:		October 2021	276.589	November 2021 2	77.948 Decembe	er 2021 278.802

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				0-1/8% 5-Year TIPS Series X-2026 91282CCA7 April 15, 2021 April 30, 2021 June 30, 2021 April 15, 2026 262.25027	0-1/8% 10-Year TIPS Series D-2031 91282CCM1 July 15, 2021 July 30, 2021 September 30, 2021 November 30, 2021 July 15, 2031 268.02090	0-1/8% 5-Year TIPS Series AE-2026 91282CDC2 October 15, 2021 October 29, 2021 December 31, 2021 October 15, 2026 273.25771	
Dat	Date Ref CPI		Ref CPI	Index Ratio	Index Ratio	Index Ratio	
February	1	2022	277.94800	1.05986	1.03704	1.01716	
February	2	2022	277.97850	1.05980	1.03704	1.01710	
February	3	2022	278.00900	1.06009	1.03713	1.01728	
February	4	2022	278.03950	1.06021	1.03738	1.01750	
February	5	2022	278.07000	1.06032	1.03749	1.01761	
February	6	2022	278.10050	1.06044	1.03743	1.01772	
February	7	2022	278.13100	1.06056	1.03772	1.01783	
February	8	2022	278.16150	1.06067	1.03784	1.01795	
February	9	2022	278.19200	1.06079	1.03795	1.01806	
February	10	2022	278.22250	1.06090	1.03806	1.01817	
February	11	2022	278.25300	1.06102	1.03818	1.01828	
February	12	2022	278.28350	1.06114	1.03829	1.01839	
February	13	2022	278.31400	1.06125	1.03840	1.01850	
February	14	2022	278.34450	1.06137	1.03852	1.01862	
February	15	2022	278.37500	1.06149	1.03863	1.01873	
February	16	2022	278.40550	1.06160	1.03875	1.01884	
February	17	2022	278.43600	1.06172	1.03886	1.01895	
February	18	2022	278.46650	1.06183	1.03897	1.01906	
February	19	2022	278.49700	1.06195	1.03909	1.01917	
February	20	2022	278.52750	1.06207	1.03920	1.01929	
February	21	2022	278.55800	1.06218	1.03931	1.01940	
February	22	2022	278.58850	1.06230	1.03943	1.01951	
February	23	2022	278.61900	1.06242	1.03954	1.01962	
February	24	2022	278.64950	1.06253	1.03966	1.01973	
February	25	2022	278.68000	1.06265	1.03977	1.01984	
February	26	2022	278.71050	1.06277	1.03988	1.01995	
February	27	2022	278.74100	1.06288	1.04000	1.02007	
February	28	2022	278.77150	1.06300	1.04011	1.02018	
CDI II O	NSA) for:		October 2021	276,589	November 2021 277	.948 Decembe	er 2021 278.802